



Johannesburg Stock Exchange
One Exchange Square, Gwen Lane, Sandown,
South Africa
Private Bag X991174, Sandton 2146
T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
Registration Number: 2005/022939/06
VAT Number: 4080119391

INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 18/08/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-18 09:28:59	2032 On 05/11/2026			Bond Future	1	50,000,000	Member	Buy
2026-08-18 09:29:40	2032 On 05/11/2026			Bond Future	1	50,000,000	Member	Sell
2026-08-18 11:40:12	2032 On 05/11/2026			Bond Future	1	50,000,000	Member	Buy
2026-08-18 11:40:12	2032 On 05/11/2026			Bond Future	1	50,000,000	Client	Sell
Total for 2032 Bond Future					4	200,000,000		
2026-08-18 10:44:15	2040 On 05/11/2026	8.75	Call	Bond Future	1	100,000	Member	Sell
2026-08-18 13:06:11	2040 On 05/11/2026	8.75	Call	Bond Future	1	100,000	Client	Buy
Total for 2040 Bond Future					2	200,000		
2026-08-18 11:14:53	GOVI On 04/02/2027			GOVI	1	20,000	Client	Sell
2026-08-18 11:14:53	GOVI On 04/02/2027			GOVI	1	20,000	Member	Buy
Total for GOVI GOVI					2	40,000		
2026-08-18 11:59:07	R033 On 05/11/2026			Bond Future	1	13,000,000	Member	Sell
2026-08-18 11:59:07	R033 On 05/11/2026			Bond Future	1	2,800,000	Member	Buy
2026-08-18 16:26:17	R033 On 05/11/2026			Bond Future	1	2,300,000	Member	Buy
2026-08-18 16:26:17	R033 On 05/11/2026			Bond Future	1	300,000	Member	Buy
2026-08-18 16:26:17	R033 On 05/11/2026			Bond Future	1	1,700,000	Member	Buy
2026-08-18 16:26:17	R033 On 05/11/2026			Bond Future	1	300,000	Member	Buy
2026-08-18 16:26:17	R033 On 05/11/2026			Bond Future	1	300,000	Client	Buy
2026-08-18 16:26:17	R033 On 05/11/2026			Bond Future	1	300,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-18 16:26:17	R033 On 05/11/2026			Bond Future	1	300,000	Member	Sell
2026-08-18 16:26:17	R033 On 05/11/2026			Bond Future	1	2,300,000	Member	Sell
2026-08-18 16:26:17	R033 On 05/11/2026			Bond Future	1	300,000	Member	Sell
2026-08-18 16:26:17	R033 On 05/11/2026			Bond Future	1	1,700,000	Member	Sell
2026-08-18 16:26:17	R033 On 05/11/2026			Bond Future	1	1,700,000	Client	Buy
2026-08-18 16:26:17	R033 On 05/11/2026			Bond Future	1	2,300,000	Client	Buy
2026-08-18 16:26:18	R033 On 05/11/2026			Bond Future	1	300,000	Client	Buy
2026-08-18 16:26:18	R033 On 05/11/2026			Bond Future	1	300,000	Member	Sell
2026-08-18 16:26:18	R033 On 05/11/2026			Bond Future	1	2,500,000	Client	Buy
2026-08-18 16:26:18	R033 On 05/11/2026			Bond Future	1	2,500,000	Member	Sell
2026-08-18 16:26:18	R033 On 05/11/2026			Bond Future	1	2,800,000	Member	Buy
2026-08-18 16:26:18	R033 On 05/11/2026			Bond Future	1	2,500,000	Member	Buy
2026-08-18 16:26:18	R033 On 05/11/2026			Bond Future	1	300,000	Member	Buy
2026-08-18 16:26:19	R033 On 05/11/2026			Bond Future	1	2,800,000	Client	Buy
2026-08-18 16:26:19	R033 On 05/11/2026			Bond Future	1	2,800,000	Client	Buy
2026-08-18 16:26:19	R033 On 05/11/2026			Bond Future	1	2,800,000	Member	Sell
2026-08-18 16:26:19	R033 On 05/11/2026			Bond Future	1	2,800,000	Member	Sell
Total for R033 Bond Future					25	52,000,000		
Grand Total for all Instruments					33	252,240,000		